1. Consider the following matrices:

$$A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix}, \qquad A^T A = \begin{bmatrix} 5 & 15 \\ 15 & 45 \end{bmatrix}, \qquad A A^T = \begin{bmatrix} 10 & 20 \\ 20 & 40 \end{bmatrix}.$$

- (a) Find the eigenvalues  $\sigma_1^2$ ,  $\sigma_2^2$  and unit eigenvectors  $v_1$ ,  $v_2$  of  $A^T A$ .
- (b) For the  $\sigma_i \neq 0$ , compute  $u_i = Av_i/\sigma_i$  and verify that indeed  $||u_i|| = 1$ . Find the other  $u_i$  by computing the other unit eigenvector of  $AA^T$ .
- (c) Construct the left polar decomposition, A = UP.
- (d) Construct the singular value decomposition (SVD),  $A = U\Sigma V^T$ .
- (e) Write down orthonormal bases for each the "four fundamental subspaces": the row space  $R_A$ , the nullspace  $N_A$ , the column space  $R_{A^T}$ , and the left nullspace  $N_{A^T}$ .
- (f) Describe all matrices that have the same four fundamental subspaces.
- (g) Find a left inverse, right inverse, and pseudoinverse of A, or explain why it doesn't exist.
- 2. Compute the polar and singular value decomposition of the rotation matrix

$$A = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}$$

where  $a, b \in \mathbb{R}$ .

3. Consider the matrix

$$A = \begin{bmatrix} 1 & 0 & 1 \\ -1 & 1 & 0 \end{bmatrix}.$$

- (a) Construct the singular value decomposition of A.
- (b) Write down orthonormal bases for each the "four fundamental subspaces": the row space  $R_A$ , the nullspace  $N_A$ , the column space  $R_{A^T}$ , and the left nullspace  $N_{A^T}$ .
- (c) Find a left inverse, right inverse, and pseudoinverse of A, or explain why it doesn't exist.